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A PROFESSIONAL LIMITED  
LIABILITY COMPANY

**FACSIMILE**

August 11, 2003

Number of Pages: **13**

Please call the following number if the message you  
receive is incomplete or not legible: (703) 394-2237

Atty Docket No.

B208 1010.1**To:****Company:****Fax:****Phone:**

Gwenn

U.S. Patent Office

703-305-7658

703-305-0220

Re:

<b>Application of:</b> McCABE, et al.	<b>Group Art Unit:</b> 3624
<b>Application No.:</b> 09/559,320	<b>Examiner:</b> Daniel Felten
<b>Filing Date:</b> April 27, 2000	Old Atty Dkt. No. 10449-003 New Atty Dkt. No. B208 1010.1
<b>Title:</b> DERIVATIVE SECURITIES TRADING PRODUCT UTILIZING SU	Customer ID No. 26158.

Hi Gwenn:

I really appreciate your help on this. Attached is the fax confirmation and the amendment which we sent on August 11, 2003.

If there are any questions, my direct line is 703-394-2237.

Kathleen J. Farrar

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August 11, 2003

Number of Pages: 12 Please call the following number if the message you  
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To:	Company:	Fax:	Phone:
TC3600 (Before Final)	U.S. Patent Office	703-872-9326	703-872-9325

Re:

Application of: McCABE, et al.	Group Art Unit: 3624
Application No.: 09/559,320	Examiner: Daniel Felton
Filing Date: April 27, 2000	Old Atty Dkt. No. 10449-003 New Atty Dkt. No. B208 1010.1
Title: DERIVATIVE SECURITIES TRADING PRODUCT UTILIZING SU	Customer ID No. 26158.

See attached Amendment.

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**TX RESULT REPORT**NAME: WOMBLE CARLYLE SANDRIDGE RICE  
TEL : 703 288 0622  
DATE: AUG. 11 '2003 14:35

SESSION	FUNCTION	NO.	DESTINATION STATION	DATE	TIME	PAGE	DURATION	MODE	RESULT
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**TRANSMITTAL  
FORM**

(to be used for all correspondence after initial filing)

Total Number Of Pages In This Submission

12

Application Number

09/559,320

Filing Date

April 27, 2000

First Named Inventor

McCABE, et al.

Group Art Unit

3624

Examiner Name

Daniel Felten

Attorney Docket No.

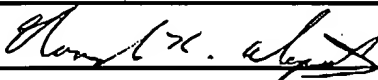
B208 1010.1

**ENCLOSURES (check all that apply)**

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| <input type="checkbox"/> Fee Attached   | <input type="checkbox"/> Drawing(s)                                       | <input type="checkbox"/> Appeal Communication to Board of Appeals and Interferences           |
| <input checked="" type="checkbox"/> Amendment / Reply                           | <input type="checkbox"/> Licensing-related Papers                         | <input type="checkbox"/> Appeal Communication to Group<br>(Appeal Notice, Brief, Reply Brief) |
| <input type="checkbox"/> After Final  | <input type="checkbox"/> Petition   | <input type="checkbox"/> Proprietary Information  |
| <input type="checkbox"/> Affidavits/declarations                                | <input type="checkbox"/> Petition to Convert to a Provisional Application | <input type="checkbox"/> Status Letter  |
| <input type="checkbox"/> Extension of Time Request                              | <input type="checkbox"/> Power of Attorney, Revocation                    | <input type="checkbox"/> Other Enclosure(s) (please identify below):                          |
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| <input type="checkbox"/> Information Disclosure Statement                       | <input type="checkbox"/> Terminal Disclaimer                              |   |
| <input type="checkbox"/> Certified Copy of Priority Document(s)                 | <input type="checkbox"/> Request for Refund                               |   |
| <input type="checkbox"/> Response to Missing Parts/<br>Incomplete Application   | <input type="checkbox"/> CD, Number of CD(s) _____                        |   |
| <input type="checkbox"/> Response to Missing Parts<br>under 37 CFR 1.52 or 1.53 | Remarks <input type="checkbox"/>  |   |

**SIGNATURE OF APPLICANT, ATTORNEY OR AGENT**Firm  
Or  
Individual NameNanda K. Alapati  
Womble Carlyle Sandridge & Rice, LLC  
P.O. Box 7037  
Atlanta, Georgia 30357-0037  
703-394-2216

Signature

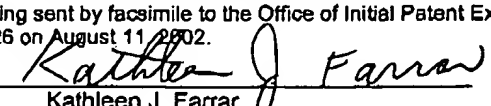


Date

August 11, 2002

**CERTIFICATE OF FACSIMILE TRANSMITTAL**

I hereby certify that this correspondence is being sent by facsimile to the Office of Initial Patent Examination, United States Patent and Trademark Office, at fax number 703-872-9326 on August 11, 2002.

  
Kathleen J. Farrar

Burden Hours Statement: This form is estimated to take 0.2 hours to complete. Time will vary depending upon the needs of the individual case. Any comments on the amount of time you are required to complete this form should be sent to the Chief Information Officer, U.S. Patent and Trademark Office, Washington, DC 20231. DO NOT SEND FEES OR COMPLETED FORMS TO THIS ADDRESS. SEND TO: Assistant Commissioner for Patents, Box Patent Application, Washington, DC 20231.

Application no. 09/559,320  
Supplemental Amendment dated August 11, 2003

## IN THE U.S. PATENT AND TRADEMARK OFFICE

Application of: McCABE et al.	Group Art Unit: 3624
Application No.: 09/559,320 Confirmation No.: 1932	Examiner: Daniel Felten
Filing Date: April 27, 2000	Old Atty Dkt. No. 10449-0003 New Atty Dkt. No. B208.1010.1 (50096.0003.7)
Title: Derivative Securities Trading Product Utilizing Subsets of Indices or Portfolios	PTO Customer No. 26158

Commissioner for Patents  
P.O. Box 1450  
Alexandria, VA 22313-1450

## AMENDMENT

Dear Sir or Madam:

In Supplement to the Amendment and Response Filed on June 30, 2003, please amend the above-identified application as follows:

Amendments to the Claims are reflected in the listings of claims which being on page 2 of this paper

Remarks/Arguments begin on page 9 of this paper